



GHISLAINE MAXWELL-HY ACCT. [REDACTED]
For the Period 10/1/12 to 10/31/12

	Price	Quantity	Value	Adjusted Tax Cost Original Cost	Unrealized Gain/Loss	Est. Annual Income Accrued Interest	Yield
US Fixed Income							
AMKOR TECHNOLOGIES INC 6 5/8% JUN 01 2021 DTD 05/20/2011 031652-BE-9 BB /BA3	95.12	5,000.00	4,756.20	4,925.00	(168.80)	331.25 138.02	7.40%
IRON MOUNTAIN INC 8 3/8% AUG 15 2021 DTD 08/10/2009 46284P-AM-6 B+ /B1	110.71	15,000.00	16,606.50	15,900.00	706.50	1,256.25 265.20	6.74%
CCO HLDGS LLC/CAP CORP 6 5/8% JAN 26 2012 DTD 01/31/2022 1248EP-AX-1 BB- /B1	108.50	6,000.00	6,510.00	5,970.00	540.00	397.50 100.47	5.44%
ARCELORMITTAL 6 1/4% FEB 25 2022 DTD 02/28/2012 03938L-AX-2 BB+ /BAA	101.03	5,000.00	5,051.55	5,025.00	26.55	312.50 57.29	6.10%
CHESAPEAKE MIDSTREAM PT 6.125% JUL 15 2022 DTD 01/11/2012 16524R-AE-3 BB- /BA3	105.50	4,000.00	4,220.00	3,930.00	290.00	245.00 72.13	5.39%
COVANTA HOLDING CORP 6 3/8% OCT 01 2022 DTD 03/19/2012 22282E-AE-2 B+ /BA3	108.00	7,000.00	7,560.00	7,210.00	350.00	446.25 37.18	5.33%
QEP RESOURCES INC 5 3/8% OCT 01 2022 DTD 03/01/2012 74733V-AB-6 BB+ /BA1	105.19	20,000.00	21,037.40	19,861.25	1,176.15	1,075.00 89.58	4.71%

J.P.Morgan

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Confidential Treatment Requested by JPMorgan
Chase
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